

# FTSE US Choice Index

Data as at: 28 June 2024

The FTSE US Choice Index measures the performance of US stocks after excluding companies involved in Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco), Non-Renewable Energy (Nuclear Power, Fossil Fuels), and Weapons (Civilian Firearms, Controversial Military Weapons, Conventional Military Weapons). Companies are also excluded based on Controversial Conduct and Diversity practices. This index is designed to help investors align their values with their investment choices by selecting companies based on the impact of their products and conduct on society and the environment.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE US Choice Index	4.9	15.6	15.6	26.3	29.3	104.7	8.9	15.4	12.1	18.6	19.2
FTSE USA	4.1	14.9	14.9	24.6	30.0	100.2	9.1	14.9	11.1	17.5	18.4

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE US Choice Index	16.1	1.4	10.4	24.3	-3.3	34.1	22.8	27.9	-24.1	31.9
FTSE USA	13.3	1.0	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE US Choice Index	2.2	0.5	0.8	0.8	-10.3	-29.1	-34.2	-34.2
FTSE USA	2.3	0.5	0.8	0.8	-10.0	-25.3	-34.1	-34.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

## FEATURES

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Availability

The index is calculated based on price and total return methodologies.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents (by MCap)

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,319,306	8.35
Apple Inc.	USA	Technology Hardware and Equipment	3,057,501	7.69
Nvidia	USA	Technology Hardware and Equipment	2,933,973	7.38
Amazon.Com	USA	Retailers	1,792,735	4.51
Meta Platforms Inc	USA	Software and Computer Services	1,103,247	2.77
Alphabet Class A	USA	Software and Computer Services	1,069,164	2.69
Alphabet Class C	USA	Software and Computer Services	902,157	2.27
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	769,068	1.93
Broadcom	USA	Technology Hardware and Equipment	729,030	1.83
JPMorgan Chase & Co	USA	Banks	578,877	1.46
Totals			16,255,059	40.87

ICB Supersector Breakdown

		FTSE US Choice Index			FTSE USA		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	76	17,176,867	43.19	83	17,681,405	37.56
1510	Telecommunications	12	940,087	2.36	14	947,025	2.01
2010	Health Care	67	4,983,671	12.53	68	5,335,753	11.34
3010	Banks	15	1,325,716	3.33	16	1,533,525	3.26
3020	Financial Services	32	1,465,883	3.69	36	2,288,010	4.86
3030	Insurance	25	964,202	2.42	25	964,202	2.05
3510	Real Estate	33	977,710	2.46	35	1,028,167	2.18
4010	Automobiles and Parts	10	682,579	1.72	11	735,181	1.56
4020	Consumer Products and Services	17	663,968	1.67	18	705,684	1.50
4030	Media	17	659,602	1.66	17	659,602	1.40
4040	Retailers	19	3,172,591	7.98	20	3,466,050	7.36
4050	Travel and Leisure	18	834,886	2.10	23	897,144	1.91
4510	Food Beverage and Tobacco	20	925,679	2.33	25	1,218,371	2.59
4520	Personal Care Drug and Grocery Stores	11	821,913	2.07	11	821,913	1.75
5010	Construction and Materials	7	232,480	0.58	8	269,318	0.57
5020	Industrial Goods and Services	59	3,183,235	8.00	90	4,909,498	10.43
5510	Basic Resources	6	173,588	0.44	8	252,296	0.54
5520	Chemicals	9	363,123	0.91	12	448,872	0.95
6010	Energy	2	37,104	0.09	25	1,744,993	3.71
6510	Utilities	4	184,939	0.47	34	1,166,207	2.48
Totals		459	39,769,821	100.00	579	47,073,217	100.00

Index Characteristics

Attributes	FTSE US Choice Index	FTSE USA
Number of constituents	459	579
Net MCap (USDm)	39,769,821	47,073,217
Dividend Yield %	1.13	1.31
Constituent Sizes (Net MCap USDm)		
Average	86,644	81,301
Largest	3,319,306	3,319,306
Smallest	407	407
Median	27,071	29,365
Weight of Largest Constituent (%)	8.35	7.05
Top 10 Holdings (% Index MCap)	40.87	34.53

INFORMATION

Index Universe

FTSE US Index

Base Date

31 October 2005

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End of day

Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in December

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